

Kapil Wankhede

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PROFILE

Data scientist and entrepreneur with experience in strategic planning, public relations, and organizational management. Strong technical and problem-solving skills, with a track record of building end-to-end data products, model risk management, and financial analysis. Proficient in leveraging generative AI throughout the product development life cycle.

EDUCATION

- **WorldQuant University** Certificate
Applied Data Science Lab Jun 2023 - Dec 2023
- **Udacity** Certificate
Nanodegree in Data Science Jan 2020 - May 2020
- **Illinois Institute of Technology** Chicago, USA
MS in Finance Aug 2015 - May 2017
- **Dr. B. A. Tech. University, Lonere** Raigad, India
B.Tech in Petrochemical Engineering Aug 2008 - May 2012

SKILLS SUMMARY

- **Programming Languages:** Python, R, HTML, CSS, JavaScript, VBA, MATLAB
- **Machine Learning:** Pandas, Numpy, Plotly, Scikit-Learn, NLTK, Hugging Face, Streamlit
- **Tools:** Git, SQL, MS Office, MS Power BI, Bloomberg, Workbench, PostgreSQL
- **Frameworks:** Agile, ReactJS, ExpressJS, Flask

WORK EXPERIENCE

- **Self Directed** Jan 2016 - Current
Data Science and Machine Learning
Gained all-round skills and implementation experience in end-to-end ML/AI product development cycle.
 - Developed proficiency in building, optimizing, and comparing machine learning models, deploying solutions via cloud-based platforms. Built several projects as part of the world class Data Scientist Nano-degree from Udacity, Applied Data Science Lab from WorldQuant University and AI for Good specialization from [www.deeplearning.ai](#) along with Agile Software Developer from Udacity.
 - **Disaster Response Webapp:** Leveraged natural language processing to develop a web application streamlining emergency response. Enabled emergency personnel to input messages and receive accurate classification results across various categories. [App] [GitHub]
 - **Diabetes Prediction Using ML :** Deployed an optimal supervised learning algorithm for diabetic prediction ML model through performance evaluation. [App] [GitHub]
 - **European Option Price Calculator:** Created the European Option Price Calculator, a tool for calculating prices and Greeks of options using the Black-Scholes-Merton (BSM) model. [App] [GitHub]
 - **Fetal Health Classification Model:** Developed a model to classify fetal health, contributing to the prevention of child and maternal mortality. Applied advanced feature extraction techniques from Cardiotocograms for precise predictions. [GitHub]
 - **A/B Testing at WorldQuant University:** Employing chi-square tests to assess the impact of email campaigns on program enrollment. Developed custom Python classes for ETL processes and implemented a three-tiered design pattern to create an interactive data application.
 - **Financial Derivative Project:** Designed a commodity-linked note and used MATLAB to calculate its fair value. Implemented variance reduction techniques to enhance Monte Carlo simulation results.[Code][Report]
- **Sanghamitra Business Incubator** Wardha, India
Co-Founder and Chief Operations Officer Jan 2019 - Current

- Founded an incubator with a focus on building socially conscious businesses. Responsible for identifying, launching, operating, and scaling operations.
- Led overall operations management, overseeing product design, market research, vendor sourcing, supply chain management, quality control, sales and marketing, order fulfillment logistics, finance, and store operations to ensure the incubator's vision is realized.
- Successfully navigated major challenges posed by the COVID pandemic, leading to the launch of several business lines and products, including [www.sanghamitra.com], e-commerce website [www.sanghamitra.store], partner platform [www.digitalnalanda.com], expansion to multiple locations.
- Hired and trained new employees, creating a working environment for informed risk-taking and rapid skill-building through real-world engagements, multidimensional exploration, trial and error experimentation, and data-driven decision making.
- Established an engineering lab and library, organized education and healthcare awareness workshops in the community. [Events]

- **Mitsubishi UFJ Financial Group Union Bank** NYC, USA
Quantitative Financial Analyst *Jun 2017 - Sep 2018*
 - Conducted full model validation, including conceptual soundness, data analysis, computer-based implementation, regulatory and governance, and documentation, of a regulatory model that calculates counter-party credit risk.
 - Handled a database of the bank's 900 models and non-models for tracking their status and outstanding issues and regularly notified team members.
 - Performed independent validation of Economic Capital VaR model and scorecard-based credit risk rating model, including statistical testing to validate the accuracy of model output and ratings.
 - Validated various market and credit risk models, including IRS, CDS, and swap pricing models using Bloomberg as a benchmark.
- **Nalanda Academy** Wardha, India
Co-Founder and Educator *Jul 2013 - Dec 2018*
 - Spearheaded executive leadership, creating an inclusive educational environment for marginalized students, leading to 800+ successful enrollments in prestigious universities.
 - Directed strategic planning, fundraising, and public relations, fostering the growth and development of the Academy.
 - Initiated and managed 14 Abhiyan Libraries, executed community mobilization, and contributed to teaching various subjects.
 - Assisted in launching an online learning platform currently used by 12,000 students - digital-nalanda

SCHOLARSHIPS/AWARDS

- Recipient of the highly competitive Government of India's scholarship to pursue a Master's degree at a globally top-ranked university(2015).
- Next Generation Tech Booster Scholarship for Agile Software Developer program from Udacity (2023).